

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	12/31/2007
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$665,279,305	\$1,070,206,719
% of total pool	38.33%	61.67%
Portfolio Duration*	0.303	1.659
Index Duration*	0.371	1.670
% of index	81.69%	99.34%
Weighted Average Days to Maturity	111	645
Earned Income Yield	4.667%	4.619%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		